CORPORATE ACTION NOTICE

Amsterdam Market	No. CA170221DE
Issue Date:	21 February 2017
Effective Date:	20 March 2017

Contracts:

Single Stock Future (COB & *Flex*)	QM6, *YQM*

Company: Schindler Holding

ISIN: CH0024638196

Corporate action: Special dividend

Reference: Press release of 15 February 2017

Details: The board of Schindler Holding has announced to propose an ordinary dividend of CHF 3.00 and a special dividend of CHF 2.00 per share at the General Meeting on 16 March 2017.

Adjustments: After the close of business on 17 March 2017, the following contract adjustments will be made:

- **Ratio Method**.
- **Cum Event Price:** Official closing price of Schindler Holding shares on SIX Swiss Exchange on 17 March 2017.

$$\text{Ratio} = \frac{(\text{Cum Event Price} - \text{CHF } 3.00 - \text{CHF } 2.00)}{(\text{Cum Event Price} - \text{CHF } 3.00)}$$

- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

Futures:

- **Variation Margin:** Daily Settlement Prices of 17 March 2017 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations on 20 March 2017.
- **New contract:** In the event that the Ratio results in a lot size exceeding the standard lot size, a new contract will be introduced.
- **Orders:** All outstanding orders for contract **QM6** will be cancelled automatically after the end of the trading session on 17 March 2017. The priority of these

orders will then be lost. New orders in contract **QM6** can be submitted as from 20 March 2017.

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the Euronext website. It requires the immediate attention of Members' staff involved with the trading and settlement of equity products on these markets. Members should ensure that clients are made aware of the arrangements detailed in this Notice.

For further information in relation to this Notice, Members should contact:

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